

HAMMERSLEY'S LAW FOR THE VAN DER CORPUT SEQUENCE:  
AN INSTANCE OF PROBABILITY THEORY FOR PSEUDO-RANDOM NUMBERS

BY

A. DEL JUNCO and J. MICHAEL STEELE

TECHNICAL REPORT NO. 23

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1. Introduction.

Pseudo-random numbers form the backbone of computer simulation and Monte Carlo analysis, yet there are essentially no known theorems which make explicit the sense in which pseudo-random numbers are replacements for random numbers. There is probably no general result which can be proved, but there is still a program by which a deeper understanding of the relationship between pseudo-random numbers and random numbers can evolve.

For every pseudo-random sequence and every probabilistic theorem, there is surely some analogue of the probabilistic theorem for that pseudo-random sequence. The qualities of that analogue should then accurately reflect the random qualities of the pseudo-random sequence. By a systematic analysis of these pairs of theorems and sequences, a body of results can be obtained which is capable of resolving, or at least eroding, many of the philosophical and practical questions concerning pseudo-random sequences.

This is no over-night task and there is no obvious place to begin other than with the theorems and sequences which interest one most. We have begun with a theorem due to Hammersley and a sequence due to van der Corput.

To introduce Hammersley's theorem, let  $X_i$ ,  $i = 1, 2, \dots$ , be independent random variables with uniform distribution on  $[0, 1]$ . By  $\ell_n = \ell(X_1, X_2, \dots, X_n)$  we denote the cardinality of the largest monotone increasing subsequence of the values  $X_1(\omega), X_2(\omega), \dots, X_n(\omega)$ . Hammersley [2] proved that

$$(1.1) \quad \lim_{n \rightarrow \infty} n^{-1/2} \ell_n = c$$

where  $c$  is a constant and the convergence is in probability. We are particularly interested in (1.1) because of the considerable effort which has been focused on the determination of  $c$ . Even before convergence had been proved in (1.1), Baer and Brock [1] had conjectured that  $c = 2$  on the basis of extensive computation. Hammersley [2] gave bounds on  $c$  which were improved by Kingman [4], but the deepest results obtained so far are due to Logan and Shepp [6] who proved  $c \geq 2$ . The problem of proving  $c \leq 2$  remains open.

In the present context Hammersley's theorem has a natural appeal as a substantive probabilistic result in which there is much current interest. The tempting prospects of obtaining  $c$  in the analogue of (1.1) for some pseudo-random sequence provide even more reason to start with Hammersley's theorem.

One natural choice for the sequence of pseudo-random numbers would be those generated by the linear congruence method. These are the most widely used pseudo-random numbers, yet they are very difficult to analyse.

For this reason, we have begun with the van der Corput sequence which has wide-spread use in numerical integration [3] as well as considerable historical interest. (See, for example, Knuth's interesting discussion "What is a random sequence" [5, pp. 127-157]).

To define the van der Corput sequence we first write, for  $n \geq 0$ ,  $n = \sum_{i=0}^{\infty} a_i 2^i$  where  $a_i = 0$  or  $1$ . The  $n$ +1st element of the sequence is  $\varphi_2(n) = \sum_{i=0}^{\infty} a_i 2^{-i-1}$ . One can see that  $\varphi_2(0) = 0$ ,  $\varphi_2(1) = \frac{1}{2}$ ,  $\varphi_2(2) = \frac{1}{4}$ ,  $\varphi_2(3) = \frac{3}{4}$ , etc. The nature of  $\varphi_2(n)$  is more easily seen in binary notation where  $\varphi_2(n)$  is "the reflection of  $n$  in the decimal point." As the subscript suggests one can define a similar sequence by  $\varphi_p(n) = \sum_{i=0}^{\infty} a_i p^{-i-1}$  where  $n = \sum_{i=0}^{\infty} a_i p^i$ ,  $0 \leq a_i < p$  and  $p \geq 2$  is an integer.

We now have the theorem:

If  $\ell(n)$  is the cardinality of the largest monotone increasing subsequence of  $\{\varphi_p(0), \varphi_p(1), \dots, \varphi_p(n-1)\}$  then

$$(1.2) \quad \lim_{n \rightarrow \infty} n^{-1/2} \ell(n) = \sqrt{2}, \quad \overline{\lim}_{n \rightarrow \infty} n^{-1/2} \ell(n) = \frac{3}{2} \quad \text{for } p = 2$$

and

$$(1.3) \quad \lim_{n \rightarrow \infty} n^{-1/2} \ell(n) = 2\sqrt{1-p^{-1}}, \quad \overline{\lim}_{n \rightarrow \infty} n^{-1/2} \ell(n) = p^{1/2} \quad \text{for } p > 2.$$

This result is as precise an analogue to (1.1) as one could realistically expect. Also, the Logan-Shepp lower bound on  $c$  makes it particularly noteworthy that

$$(1.4) \quad \lim_{p \rightarrow \infty} \lim_{n \rightarrow \infty} n^{-1/2} \ell(n) = 2 .$$

For digestibility, the proof of these results has been divided into four parts. First we obtain a geometrical characterization of the monotone subsequences of van der Corput's sequence. Upper and lower bounds are then obtained for  $\ell(n)$ . Finally the required limits are identified.

## 2. The Geometrical Representation.

Our first goal is to obtain a representation from which detailed information about  $\{\varphi_p(0), \varphi_p(1), \dots, \varphi_p(n-1)\}$  can be deduced. We define  $\sigma_n$  to be the unique permutation of  $\{0, 1, \dots, n-1\}$  which puts  $\varphi_p(i)$ ,  $0 \leq i \leq n-1$  in increasing order, i.e.

$$\varphi_p(\sigma_n(0)) < \varphi_p(\sigma_n(1)) < \dots < \varphi_p(\sigma_n(n-1)) .$$

This permutation will be written as a sequence

$$\sigma_n = (\sigma_n(0), \sigma_n(1), \dots, \sigma_n(n-1))$$

and our reason for introducing  $\sigma_n$  is the elementary fact that the length of the longest monotone increasing subsequence of  $\sigma_n$  is equal to  $\ell(n)$ .

We also have the following law of formation of  $\sigma_{mp}^n$  which will be crucial.

Lemma 2.1. One obtains  $\sigma_{p^n}$  from  $\sigma_{p^n}$  by replacing the entry  $\sigma_{p^n}(i)$  of  $\sigma_{p^n}$  by the sequence  $\sigma_{p^n}(i) + p^n \sigma_m$ .

Remark. Here and in the following if  $x$  is a sequence then  $a+bx$  is a sequence with the same domain as  $x$  defined by  $(a+bx)(i) = a+bx(i)$ .

Proof of lemma. Notice that there are two things we must show:

$$(2.1) \quad \varphi_p(\sigma_{p^n}(i) + p^n \sigma_m(j)) < \varphi_p(\sigma_{p^n}(i) + p^n \sigma_m(j+1)) ,$$

and

$$(2.2) \quad \varphi_p(\sigma_{p^n}(i) + p^n \sigma_m(j)) < \varphi_p(\sigma_{p^n}(i+1) + p^n \sigma_m(j')) ,$$

for any  $j, j'$ .

We first suppose  $j < p^n$  and  $k$  is any integer. Setting  $j = \sum_{i=0}^{n-1} a_i p^i$ ,  $k = \sum_{i=n}^m a_i p^{i-n}$  we have  $j + p^n k = \sum_{i=0}^m a_i p^i$ , and consequently

$$\begin{aligned} (2.3) \quad \varphi_p(j + p^n k) &= \sum_{i=0}^m a_i p^{-(i+1)} \\ &= \sum_{i=0}^{n-1} a_i p^{-(i+1)} + p^{-n} \sum_{i=n}^m a_i p^{-(i+1)} \\ &= \varphi_p(j) + p^{-n} \varphi_p(k) \quad \text{for } j < p^n . \end{aligned}$$

Now by (2.3) we see (2.1) is equivalent to

$$p^{-n} \varphi_p(\sigma_m(j)) < p^{-n} \varphi_p(\sigma_m(j+1)) ,$$



which is just the definition of  $\sigma_m$ . Similarly, (2.2) is equivalent to

$$(2.4) \quad \varphi_p(\sigma_{p^n}(j)) + p^{-n}\varphi_p(\sigma_m(j)) < \varphi_p(\sigma_{p^n}(i+1)) + p^{-n}\varphi_p(\sigma_m(j')) .$$

To check (2.4) we note that, as  $i$  runs through  $\{0, 1, \dots, p^n-1\}$ ,  $\varphi_p(i)$  runs through  $\{0, p^{-n}, 2p^{-n}, \dots, (p^n-1)p^{-n}\}$  so that, in fact,

$$\varphi_p(\sigma_{p^n}(i+1)) = p^{-n} + \varphi_p(\sigma_{p^n}(i)). \quad \text{The proof of the lemma is thus complete.}$$

In many ways it is easier to work with the permutation matrix  $A_n$  associated with  $\sigma_n$ . We recall that  $A_n$  is an  $n \times n$  matrix defined by

$$A_n(i, j) = \begin{cases} 1 & \text{if } i = \sigma_n(j) \\ 0 & \text{otherwise.} \end{cases}$$

To rephrase Lemma 2.1 in terms of matrices we define  $m$  different

$p^n \times mp^n$  matrices  $\bar{A}_{p^n}^0, \bar{A}_{p^n}^1, \dots, \bar{A}_{p^n}^{m-1}$  by

$$\bar{A}_{p^n}^0(i, j) = \begin{cases} A_{p^n}(i, jm^{-1}) & \text{if } m \mid j \\ 1 & \text{otherwise} \end{cases}$$

and

$$\bar{A}_{p^n}^\ell(i, j) = \bar{A}_{p^n}^0(i, (j-\ell) \bmod m) .$$

Intuitively, we get  $\bar{A}_{p^n}^0$  by inserting  $m-1$  columns of 0's after each column of  $A_{p^n}$  and then shift  $\bar{A}_{p^n}^0$  by  $\ell$  places to the right to get  $\bar{A}_{p^n}^\ell$ .

Finally we can phrase Lemma 2.1 by the following formula for  $A_{mp^n}$  as a block matrix:

$$(2.5) \quad A_{mp^n} = \begin{bmatrix} \bar{A}_{p^n}^{\sigma_m^{-1}(1)} \\ \bar{A}_{p^n}^{\sigma_m^{-1}(2)} \\ \vdots \\ \bar{A}_{p^n}^{\sigma_m^{-1}(m)} \end{bmatrix}$$

This matrix representation of the permutation permits a geometrical view of the decreasing subsequences. Formally an increasing subsequence of  $\sigma_n$  is a sequence of integers  $P = \{j_1 < j_2 < \dots < j_\ell\}$  such that  $\sigma(j_i) < \sigma(j_{i+1})$ . Such a subsequence can be identified in  $A_n$  as a path of 1's which goes down and to the right. The set of integers  $[j_1, j_\ell] = \{k: j_1 \leq k \leq j_\ell\}$  will be called the domain of the path  $P$  and will be denoted by  $\text{dom}(P)$ . The integer interval  $[\sigma_n(j_1), \sigma_n(j_\ell)] = \{k: \sigma_n(j_1) \leq k \leq \sigma_n(j_\ell)\}$  will be called the range of the path, and naturally  $\ell(P)$  will be called the length of  $P$ .

### 3. The Lower Bound Lemma.

The main result of this section is the following,

Lemma 3.1. For  $p^{n-2} \leq m \leq p^{n-1}$  we have

$$(3.1) \quad \ell(mp^n) \geq p^{n-1} + m(p-1) - (3p-1),$$

and for  $p^{n-3} \leq m \leq p^{n-2}$  we have

$$(3.2) \quad \ell(mp^n) \geq p^{n-3}(p-1) + mp - (p^2+2p-1).$$

Proof. First we will consider  $m$  such that  $p^{n-2} \leq m \leq p^{n-1}$  and construct an explicit path through  $A_{p^n}$ . By setting  $m_1 = (p^{n-1}-m)/(p-1)$  and  $m_2 = m-m_1$  we have  $m_1 p^2 + m_2 p = p^n$ . For  $0 \leq i < [m_1]$  we can define a path  $P_i$  through  $A_{p^n}$  of length  $2p-1$  and domain  $[p^2 i, p^2(i+1)-1]$  by

$$P_i = (p^2 i, p^2 i+p, p^2 i+2p, \dots, p^2(i+1)-p, p^2(i+1)-p+1, \dots, p^2(i+1)-1).$$

For  $0 \leq i < [m_2]$  we then define a path  $P_{[m_1]+i}$  through  $A_{p^n}$  with length  $p$  and domain  $[[m_1]p^2+ip, [m_1]p^2+(i+1)p-1]$  by

$$P_{[m_1]+i} = ([m_1]p^2+ip, [m_1]p^2+ip+1, \dots, [m_1]p^2+(i+1)p-1).$$

Now we consider the paths  $\bar{P}_i$  in  $\bar{A}_{p^n}^{\sigma_m^{-1}(i)}$  which correspond to  $P_i$ .

These paths are defined by  $\bar{P}_i = mP_i + \sigma_m^{-1}(i)$ . Finally we define our

desired path  $P$  through  $A_{mp^n}$  as the concatenation of the  $\bar{P}_i$ ,

$$P = \bar{P}_0 \bar{P}_1 \dots \bar{P}_{[m_1] + [m_2] - 1}.$$

To make certain that the path  $P$  is properly defined we have to check that for each  $k \in \text{dom } \bar{P}_{i+1}$  and  $\ell \in \text{dom } \bar{P}_i$  we have  $k > \ell$ . This condition will be abbreviated by  $\text{dom } \bar{P}_{i+1} > \text{dom } \bar{P}_i$ , and it follows immediately from the corresponding fact that  $\text{dom } P_{i+1} > \text{dom } P_i$ . By our construction we finally have

$$\begin{aligned} \ell(mp^n) &\geq \ell(P) = [m_1](2p-1) + [m_2]p \\ &\geq m_1(2p-1) + m_2p - (3p-1) \\ &= p^{n-1} + m(p-1) - (3p-1) \end{aligned}$$

which completes the proof of (3.1).

We now consider  $m, p^{n-3} \leq m \leq p^{n-2}$  and begin by setting  $m_1 = (p^{n-2} - m)/(p-1)$  and  $m_2 = m - m_1$ . This time we have  $m_1 p^3 + m_2 p^2 = p^n$ . As in our previous construction there is a path of length  $p^2$  through  $A_p^3$ , so for  $0 \leq i < [m_1]$  there is a path  $P_i$  of length  $p^2$  through  $A_{p^n}$  with domain  $[ip^3, (i+1)p^3 - 1]$ . For  $0 \leq i < [m_2]$  there is a path  $P_{[m_1] + i}$  of length  $2p-1$  through  $A_{p^n}$  with domain  $[[m_1]p^3 + ip^2, [m_1]p^3 + (i+1)p^2 - 1]$ . Next we set  $\bar{P}_i = mP_i + \sigma_m^{-1}(i)$  and obtain a path through  $\bar{A}_{p^n}^{\sigma_m^{-1}(i)}$  by letting

$$P = \bar{P}_0 \bar{P}_1 \cdots \bar{P}_{[m_1]+[m_2]-1}.$$

Finally we calculate as before:

$$\begin{aligned} \ell(mp^n) &\geq \ell(P) = [m_1]p^2 + [m_2](2p-1) \\ &\geq m_1p^2 + m_2(2p-1) - (p^2 + 2p - 1) = p^{n-2}(p-1) + mp - (p^2 + 2p - 1) \end{aligned}$$

which completes the proof of (3.2).

Remark. The preceding proof probably appears more involved than an examination of an example would indicate. By calculating  $A_{mp^n}$  for  $p = 3$  and several small values of  $m$  and  $n$  one can easily find the path  $P$  and see how it evolves as  $m$  and  $n$  increases. Similarly in the arguments which follow one should keep the example  $p = 3$  clearly in mind, perhaps by keeping a small table of the  $A_{mp^n}$ .

#### 4. The Upper Bound Lemma.

The recursive nature of  $A_{mp^n}$  provides the key to the following, Lemma 4.1. For any positive integer  $m$  we have

$$(4.1) \quad \ell(mp^{n-1}) \leq p^{n-1} + m(p-1)$$

and

$$(4.2) \quad \ell(mp^n) \leq p^{n-1} - p^{n-2} + mp.$$

Proof. For any path  $P$  through  $A_{mp}^n$  we can decompose  $P$  as a concatenation

$$P = \bar{P}_0 \bar{P}_1 \dots \bar{P}_{m-1}$$

where  $\bar{P}_i$  is a path through  $A_{p^n}^{\sigma_m^{-1}(i)}$ . Here one should note that the range of  $\bar{P}_i$  is a subset of  $[ip^n, (i+1)p^{n-1}]$ .

We now let  $P_i$  be the corresponding path in  $A_{p^n}$  of  $\bar{P}_i$ . That is, we let  $P_i = m^{-1}(\bar{P}_i - \sigma_m^{-1}(i))$ . We do not have  $\text{dom } P_i < \text{dom } P_{i+1}$  but we obviously do have  $\text{dom } P_i \leq \text{dom } P_{i+1}$  so the two paths have at most one common point. If  $\text{dom } P_i \cap \text{dom } P_{i+1} \neq \emptyset$  we shall say  $P_i$  and  $P_{i+1}$  are linked. Since  $\ell(P) \leq \sum_{i=0}^{m-1} \ell(P_i)$  the lemma would follow from

$$\sum_{i=0}^{m-1} \ell(P_i) \leq \min(p^{n-1} + m(p-1), p^{n-1} - p^{n-2} + mp).$$

This fact will be proved using only the inequality  $\text{dom } P_i \leq \text{dom } P_{i+1}$ .

First we decompose  $A_{p^n}$  into  $p^n$  blocks of height  $p^{n-1}$  and width  $p$ . We note that each block has exactly one 1, and the pattern of 1's in each column of blocks is the same as the pattern in  $A_p$ .

The block width  $w(P)$  of a path  $P$  is defined as the number of distinct columns of blocks which intersect  $P$ . The block height  $h(P)$  is defined correspondingly. Further, we let  $\mu$  equal the number of integers  $i$  such that  $P_i$  is linked to  $P_{i+1}$ .

If  $P_i$  and  $P_{i+1}$  are linked we define their linkage as the concatenation  $P_i P_{i+1}^*$  where  $P_{i+1}^*$  denotes  $P_{i+1}$  with its first entry removed. By forming the successive linkage of the  $P_i$  we obtain  $m-\mu$  paths  $\hat{P}_1, \hat{P}_2, \dots, \hat{P}_{m-\mu}$  which are unlinked and for which

$$(4.3) \quad \mu + \sum_{i=1}^{m-1} \ell(\hat{P}_i) = \sum_{i=0}^{m-1} \ell(P_i) .$$

Next we form all possible concatenations of successive  $\hat{P}_i$  to get  $s$  paths  $P'_1, P'_2, \dots, P'_s$  which allow no further concatenation. One then has  $s \leq m-1$  and

$$(4.4) \quad \sum_{i=1}^s \ell(P'_i) = \sum_{i=1}^{m-1} \ell(\hat{P}_i) .$$

Moreover, one notes that no two  $P'_i$  share a common column of blocks for the simple reason that  $\text{dom } P_i < \text{dom } P_{i+1}$  and the 1 in any block is to the right of the 1 in any block above it.

The crucial observation is that for each path  $P'_i$  we have

$$\ell(P'_i) \leq h(P'_i) + w(P'_i) - 1 \leq p + w(P'_i) - 1$$

which by summing over  $i$  yields

$$(4.5) \quad \sum_{i=1}^s \ell(P'_i) \leq \sum_{i=1}^s w(P'_i) + s(p-1) .$$

Since no two  $P'_i$  share a column of blocks we have

$$(4.6) \quad \sum_{i=1}^s w(P'_i) \leq p^{n-1} .$$

By the inequality (4.5) we obtain

$$(4.7) \quad \sum_{i=1}^s \ell(P'_i) \leq p^{n-1} + s(p-1)$$

which by setting  $s = m - \mu - \lambda$  with  $\lambda \geq 0$  using (4.3) and (4.4) becomes

$$(4.8) \quad \sum_{i=0}^{m-1} \ell(P_i) \leq p^{n-1} + (m-\lambda)(p-1) - \mu(p-2) .$$

This completes the proof of (4.1) since  $\lambda \geq 0$  and  $\mu \geq 0$ . On the other hand (4.6) also yields  $s \leq p^{n-1}$  so  $-\mu \leq p^{n-1} - (m-\lambda)$  which by (4.8) implies

$$\begin{aligned} \sum_{i=0}^{m-1} \ell(P_i) &\leq p^{n-1} + (m-\lambda)(p-1) + (p^{n-1} - (m-\lambda))(p-2) \\ &\leq p^n - p^{n-1} + m . \end{aligned}$$

This implies  $\ell(mp^n) \leq p^n - p^{n-1} + m$  and by replacing  $n$  by  $n-1$  and  $m$  by  $mp$  we obtain the proof of (4.2). This completes our proof of the upper bound lemma.

Before applying the preceding lemmas, we should note that in certain cases the inequalities can be made to provide equality. By inspecting the proof of (3.1) in the cases of  $m = p^{n-1}$  and  $m = p^{n-2}$  one sees that it is not necessary to estimate greatest integers so that the  $3p-1$  disappears from the right of (3.1). Combining this with (4.1) we have the identities

$$(4.9) \quad \ell(p^{2n-1}) = p^n \quad \text{and} \quad \ell(p^{2n-2}) = p^{n-1}(2p-1) .$$

By similar analysis for  $p = 2$  we also have the identity



$$(4.10) \quad \ell(m2^n) = \begin{cases} 2^{n-1} + m & \text{for } 2^{n-2} \leq m \leq 2^{n-1} \\ 2^{n-1} + 2m & \text{for } 2^{n-3} \leq m \leq 2^{n-2} \end{cases}.$$

## 5. Identification of the Limits.

To complete the proof of our theorem, we first identify  $\overline{\lim}_{n \rightarrow \infty} N^{-1/2} \ell(N)$  where  $N$  is restricted to  $S = \{mp^n: p^{n-3} \leq m \leq p^{n-1}\}$ .

Lemma 5.1. Setting  $K = \max(2(1-p^{-1})^{1/2}, p^{1/2}, 2-p^{-1})$  and  $k = \min(2(1-p^{-1})^{1/2}, p^{1/2}, 2-p^{-1})$ , we have

$$(5.1) \quad \overline{\lim}_{N \in S} N^{-1/2} \ell(N) = K$$

and

$$(5.2) \quad \underline{\lim}_{N \in S} N^{-1/2} \ell(N) = k$$

Proof. As in Section 3 we deal with  $p^{n-2} \leq m \leq p^{n-1}$  (Case 1) and  $p^{n-3} \leq m \leq p^{n-2}$  (Case 2) separately. This time we begin with case 2.

By (3.2) and (4.2) we have

$$g_n(m) - (p^2 + 2p + 1)(mp^n)^{-1/2} \leq \ell(mp^n)(mp^n)^{-1/2} \leq g_n(m)$$

where  $g_n(x) = (p^{n-2}(p-1) + xp)(xp^n)^{-1/2}$ . Consequently we have,

$$(5.3) \quad \liminf_{mp^n \in S_1} \ell(mp^n)(mp^n)^{-1/2} = \liminf_{mp^n \in S_1} g_n(m)$$

where the  $\liminf$  is taken over the set  $S_1 = \{mp^n: p^{n-3} \leq m \leq p^{n-2}, 1 \leq n\}$ .

One has the same equation as (5.3) for the  $\limsup$ .

Next observe  $g_n(m)$  has its minimum at  $a_n = p^{n-3}(p-1)$  and  $g_n$  is decreasing for  $p^{n-3} \leq x \leq a_n$  and increasing for  $a_n \leq x \leq p^{n-2}$ . One easily checks that  $g_n(p^{n-3}) = p^{1/2}$ ,  $g_n(p^{n-2}) = 2p^{-1}$ , and  $g_n(a_n) = 2(1-p^{-1})^{1/2}$  so we have

$$(5.4) \quad \liminf_{mp^n \in S_1} g_n(m) = k \quad \text{and} \quad \limsup_{mp^n \in S_1} g_n(m) = K.$$

To prove the comparable identities for case 1 one sets

$f_n(x) = (p^{n-1} + x(p-1))(xp^n)^{-1/2}$  and obtains from (3.1) and (4.1) that

$$\liminf_{mp^n \in S_2} \ell(mp^n)(mp^n)^{-1/2} = \liminf_{mp^n \in S_2} f_n(m)$$

where  $S_2 = \{mp^n: p^{n-2} \leq m \leq p^{n-1}, n \geq 1\}$ . The same equality holds for the  $\limsup$ , and we note as before that  $f_n$  has a minimum at  $p^{n-1}(p-1)^{-1} = b_n$ , decreases for  $p^{n-2} \leq x \leq b_n$  and increases for  $b_n \leq x \leq p^{n-1}$ . Finally we note  $f_n(b_n) = 2(1-p^{-1})^{1/2}$ ,  $f_n(p^{n-1}) = p^{1/2}$ , and  $f_n(p^{n-2}) = 2p^{-1}$ . Hence, we have

$$(5.5) \quad \liminf_{mp^n \in S_2} f_n(m) \geq k \quad \text{and} \quad \limsup_{mp^n \in S_2} f_n(m) \leq K.$$

One has inequality in (5.5) since  $b_n$  is not an integer. Actually equality can be proved but is not required for the rest of the proof. By (5.3), (5.4) and (5.5) we have completed the proof of (5.1) and (5.2) as required by the lemma.

The proof of our theorem can now be completed in a routine way. For an arbitrary integer  $N$  we write

$$(5.6) \quad N = mp^{n+r} \text{ with } p^{n-3} \leq m \leq p^{n-1} \text{ and } 0 \leq r \leq p^{n+2}.$$

Letting  $\ell(i, j)$  denote the cardinality of the largest increasing subsequence of  $(\varphi_p(i), \varphi_p(i+1), \dots, \varphi_p(j-1))$  we see

$$(5.7) \quad \ell(ip^k, (i+1)p^k) = \ell(p^k)$$

as a consequence of (2.3). There is also the obvious fact that  $\ell(i, j)$  is subadditive,

$$\ell(i, k) \leq \ell(i, j) + \ell(j, k) \text{ for } i \leq j \leq k.$$

By choosing an integer  $t$  such that  $tp^{n+2} \leq mp^n$  and  $mp^n + p^{n+2} \leq (t+2)p^{n+2}$  one has by (5.6) that

$$\begin{aligned}
\ell(N) &\leq \ell(\mathfrak{m}_P^n + P^{n+2}) \\
&\leq \ell(\mathfrak{m}_P^n) + \ell(\mathfrak{m}_P^n, \mathfrak{m}_P^n + P^{n+2}) \\
&\leq \ell(\mathfrak{m}_P^n) + \ell(tP^{n+2}, (t+2)P^{n+2}) \\
&\leq \ell(\mathfrak{m}_P^n) + 2\ell(P^{n+2}) .
\end{aligned}$$

Hence we have,

$$(5.8) \quad \ell(\mathfrak{m}_P^n) \leq \ell(N) \leq \ell(\mathfrak{m}_P^n) + 2\ell(P^{n+2}) .$$

Since for large  $N$  one has  $N/\mathfrak{m}_P^n$  is near 1 and  $\ell(P^{n+2})/(\mathfrak{m}_P^n)^{1/2}$  is near 0, the inequality (5.8) together with Lemma 5 completes the proof of the theorem.

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The analogue of Hammersley's theorem on the length of the longest monotonic subsequence of i.i.d. continuously distributed random variables is obtained for the pseudo-random van der Corput sequence. In this case there is no limit but the precise  $\liminf$  and  $\limsup$  are determined. The constants obtained are closely related to those established in the independent case by Logan and Shepp, and Vershik and Kerov.

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